Journal of Banking and Finance 14 (1990) 1259–1261. North-Holland

INDEX

Allen, P.R., The private ECU markets: What they are, why they exist, and where they may go 845
Allen, P.R. and J.L. Stein, Capital market integration 909
Alonso, A. and G. Rubio, Overreaction in the Spanish equity market 469
Alonso, A., G. Rubio and F. Tusell, Asset pricing and risk aversion in the Spanish stock market 351
Amihud, Y., H. Mendelson and M. Murgia, Stock market microstructure and return volatility: Evidence from Italy 423
Argy, V.E., The transmission of foreign disturbances under different exchange rate regimes 929
Arshadi, N., *see* T. Eyssell 179
Baradwaj, B.G., D.R. Fraser and E.P.H. Furtado, Hostile bank takeover offers: Analysis and implications 1229
Barone, E., The Italian stock market: Efficiency and calendar anomalies 483
Bergström, C. and K. Rydqvist, The determinants of corporate ownership: An empirical study of Swedish data 237
Bergström, C. and K. Rydqvist, Ownership of equity in dual-class firms 255
Boehmer, E., *Review of* C.W. Smith, Jr., C.W. Smithson and D.S. Wilford, Managing financial risk 825
Boughton, J.M., External adjustment in large countries: Is the exchange rate irrelevant? 947
Bousquet, L., *see* B. Solnik 461
Brooks, R. and M. Livingston, A note on the variance of spot interest rates 215
Buono, M.J. and B.K. Eakin, Branching restrictions and banking costs 1151
Chateau, J.-P.D., Valuation of 'capped' variable rate loan commitments 717
Choi, J.J. and S. Hauser, The effects of domestic and foreign yield curves on the value of currency American call options 41
Corradi, V., M. Galeotti and R. Rovelli, A cointegration analysis of the relationship between bank reserves, deposits and loans: The case of Italy, 1965–1987 199
Dacorogna, M.M., *see* U.A. Müller 1189
Dahl, D. and R.E. Shrieves, The impact of regulation on bank equity infusions 1209
De Boissieu, Ch., The dynamics of the EMS in the light of European financial integration: Some reflections from a French perspective 889
Detemple, J. and Ph. Jorion, Option listing and stock returns: An empirical analysis 781
De Vries, C.G., *see* C. van Marrewijk 877
Dimson, E. and P. Marsh, Volatility forecasting without data-snooping 399
Dumas, B. and B. Jacquillat, Performance of currency portfolios chosen by a Bayesian technique: 1967–1985 539
Dumas, B. and B. Jacquillat, The money and bond markets in France: Segmentation vs. integration 613
Eakin, B.K., *see* M.J. Buono 1151
Evanoff, D.D., An empirical examination of bank reserve management behavior 131
Eyssell, T. and N. Arshadi, The wealth effects of the risk-based capital requirement in banking: The evidence from the capital market 179
Fraser, D.R., *see* B.G. Baradwaj 1229
Fujihara, R.A., *see* C.M. Sprenkle 155
Furlong, F.T., *see* M.C. Keeley 69
Furtado, E.P.H., *see* B.G. Baradwaj 1229
Galeotti, M., *see* V. Corradi 199

0378-4266/90/$03.50 © 1990—Elsevier Science Publishers B.V. (North-Holland)

Gandolfo, G., P.C. Padoan and G. Paladino, Exchange rate determination: Single-equation or economy-wide models? A test against the random walk 965
Gibson-Asner, R., Valuing Swiss default-free callable bonds: Theory and empirical evidence 649
Grammatikos, T. and P. Yourougou, Market expectations of the effects of the Tax Reform Act of 1986 on banking organizations 1171
Grauer, R.R., N.H. Hakansson and F.C. Shen, Industry rotation in the U.S. stock market: 1934–1986 returns on passive, semi-passive, and active strategies 513
Hakansson, N.H., *see* R.R. Grauer 513
Hauser, S., *see* J.J. Choi 41
Heffernan, S.A., A characteristics definition of financial markets 583
Hegde, S.P., An ex post valuation of the quality option implicit in the Treasury bond futures contract 741
Hietala, P.T., Equity markets and personal taxation: The ex-dividend day behaviour of Finnish stock prices 327
Hirschey, M., M.B. Slovin and J.K. Zaima, Bank debt, insider trading, and the return to corporate selloffs 85
Howe, J.S. and J. Madura, The impact of international listings on risk: Implications for capital market integration 1133
Jacquillat, B., *see* B. Dumas 539
Jacquillat, B., *see* B. Dumas 613
Jorion, Ph., *see* J. Detemple 781
Kawaller, I.G., P.D. Koch and T.W. Koch, Intraday relationships between volatility in S&P 500 futures prices and volatility in the S&P 500 index 373
Keeley, M.C. and F.T. Furlong, A reexamination of mean-variance analysis of bank capital regulation 69
Kemna, A.G.Z. and A.C.F. Vorst, A pricing method for options based on average asset values 113
Kim, M. and V. Maksimovic, Technology, debt and the exploitation of growth options 1113
Koch, P.D., *see* I.G. Kawaller 373
Koch, T.W., *see* I.G. Kawaller 373
Kraizberg, E., The market making of forward contracts with premature delivery provision 691
Kyle, S.C. and R.G. Wirick, The impact of sovereign risk on the market valuation of U.S. bank equities 761
Lacey, N.J., *see* S.K. Nawalkha 1143
Lim, J., *see* A. Saunders 291
Limmack, R.J. and C.W.R. Ward, The October 1987 stock market crash: An exploratory analysis of share price models 273
Livingston, M., *see* R. Brooks 215
Lockwood, L.J. and T.H. McInish, Tests of stability for variances and means of overnight/intraday returns during bull and bear markets 1243
Lye Meng Siong, *see* Wong Kie Ann 311
Madura, J., *see* J.S. Howe 1133
Maksimovic, V., *see* M. Kim 1113
Marsh, P., *see* E. Dimson 399
Marston, R.C., Systematic movements in real exchange rates in the G-5: Evidence on the integration of internal and external markets 1023
McInish, T.H. and R.A. Wood, A transactions data analysis of the variability of common stock returns during 1980–1984 99
McInish, T.H. and R.A. Wood, An analysis of transactions data for the Toronto Stock Exchange: Return patterns and end-of-the-day effect 441
McInish, T.H., *see* L.J. Lockwood 1243
Melnik, A., *see* G. Sofianos 677
Mendelson, H., *see* Y. Amihud 423
Moazzami, B., Interest rates and inflationary expectations: Long-run equilibrium and short-run adjustment 1163
Morgenegg, C., *see* U.A. Müller 1189
Müller, U.A., M.M. Dacorogna, R.B. Olsen, O.V. Pictet, M. Schwarz and C. Morgenegg, Statistical study of foreign exchange rates, empirical evidence of a price change scaling law, and intraday analysis 1189

Murgia, M., *see* Y. Amihud 423
Nawalkha, S.K. and N.J. Lacey, Generalized solutions of higher-order duration measures 1143
Niehaus, G.R., The PBGC's flat fee schedule, moral hazard, and promised pension benefits 55
O'Hara, M., Financial contracts and international lending 11
Olsen, R.B., *see* U.A. Müller 1189
Padoan, P.C., *see* G. Gandolfo 965
Paladino, G., *see* G. Gandolfo 965
Papadia, F. and S. Rossi, More on monetarist arithmetic 145
Pictet, O.V., *see* U.A. Müller 1189
Prisman, E.Z., Bond pricing in markets with taxes: The tax-clientele model vs. the non-clientele model 33
Rich, G., Exchange-rate management under floating exchange rates: A skeptical Swiss view 993
Rossi, S., *see* F. Papadia 145
Rovelli, R., *see* V. Corradi 199
Rubio, G., *see* A. Alonso 351
Rubio, G., *see* A. Alonso 469
Rydqvist, K., *see* C. Bergström 237
Rydqvist, K., *see* C. Bergström 255
Saunders, A. and J. Lim, Underpricing and the new issue process in Singapore 291
Schwarz, M., *see* U.A. Müller 1189
Shen, F.C., *see* R.R. Grauer 513
Shrieves, R.E., *see* D. Dahl 1209
Slovin, M.B. and J.E. Young, Bank lending and initial public offerings 729
Slovin, M.B., *see* M. Hirschey 85
Sofianos, G., P. Wachtel and A. Melnik, Loan commitments and monetary policy 677
Solnik, B. and L. Bousquet, Day-of-the-week effect on the Paris Bourse 461
Sprenkle, C.M., S.J. Turnovsky and R.A. Fujihara, Assets, aggregates and optimal monetary control 155
Stein, J.L., Introduction to Special Issue on 'Real and Nominal Exchange Rates' 839
Stein, J.L., The real exchange rate 1045
Stein, J.L., *see* P.R. Allen 909
Szegö, G.P., *see* G. Tullio 231
Tessaromatis, N., Money supply announcements and real interest rates: Evidence from the U.K. index-linked bond market 637
Timberlake, R.H., *Review of* C. Goodhart, The evolution of central banks 822
Tullio, G. and G.P. Szegö, Preface to Special Issue on 'Equity Markets – An International Comparison', Part B 231
Turnovsky, S.J., *see* C.M. Sprenkle 155
Tusell, F., *see* A. Alonso 351
Ueda, K., Japanese capital outflows 1079
Van Houwelingen, W.H., *Review of* I. Walter and R.C. Smith, Investment banking in Europe: Restructuring for the 1990s 828
Van Marrewijk, C. and C.G. de Vries, The customs union argument for a monetary union 877
Vorst, A.C.F., *see* A.G.Z. Kemna 113
Wachtel, P., *see* G. Sofianos 677
Ward, C.W.R., *see* R.J. Limmack 273
Wijmenga, R.Th., The performance of published Dutch stock recommendations 559
Wirick, R.G., *see* S.C. Kyle 761
Wong Kie Ann and Lye Meng Siong, Market values, earnings' yields and stock returns: Evidence from Singapore 311
Wood, R.A., *see* T.H. McInish 99
Wood, R.A., *see* T.H. McInish 441
Young, J.E., *see* M.B. Slovin 729
Yourougou, P., Interest-rate risk and the pricing of depository financial intermediary common stock: Empirical evidence 803
Yourougou, P., *see* T. Grammatikos 1171
Zaima, J.K., *see* M. Hirschey 85